



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 17/09/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
17/09/2010	Spot Bond	83.3365	91.8444	10.21	0.00	0.00	0
17/09/2010	Spot Bond	106.8837	106.7981	(0.08)	0.00	0.00	0
17/09/2010	Spot Bond	126.0227	125.5245	(0.40)	0.00	0.00	0
17/09/2010	Spot Bond	126.3389	124.4775	(1.47)	0.00	0.00	0
17/09/2010	Spot Bond	111.6243	111.5760	(0.04)	0.00	0.00	0
17/09/2010	Spot Bond	133.5736	133.5831	0.01	0.00	0.00	0
17/09/2010	Spot Bond	107.8801	107.5469	(0.31)	0.00	0.00	0
17/09/2010	Spot Bond	116.3082	116.3163	0.01	0.00	0.00	0
17/09/2010	Spot Bond	103.0357	102.3290	(0.69)	0.00	0.00	0
17/09/2010	Spot Bond	103.1616	102.4312	(0.71)	0.00	0.00	0
17/09/2010	Spot Bond	102.7835	102.5828	(0.20)	0.00	0.00	0
17/09/2010	Spot Bond	97.3154	96.2953	(1.05)	0.00	0.00	0
17/09/2010	Spot Bond	91.7545	90.7124	(1.14)	0.00	0.00	0
17/09/2010	Spot Bond	82.2758	80.6258	(2.01)	0.00	0.00	0
17/09/2010	Spot Bond	100.2170	100.2240	0.01	0.00	0.00	0
17/09/2010	Spot Bond	101.4602	101.1734	(0.28)	0.00	0.00	0
17/09/2010	Spot Bond	101.2330	101.2394	0.01	0.00	0.00	0
Total							0